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20 South Wacker Drive Chicago, IL 60606-7499 www.cme.com 312/930.1000 tel 312/466.4410 fax

August 19, 2005

Ms. Jean A. Webb Office of the Secretariat Commodity Futures Trading Commission Three Lafayette Centre 1155 21st Street, N.W. Washington, DC 20581

Re: Section 5c(c)(1), Regulation 40.6(a) Submission. Self-Certification for Composition of CME X-Fund Index Futures contracts.

CME Submission #05-79

Dear Ms. Webb:

Chicago Mercantile Exchange Inc. hereby informs the Commission regarding the composition for the August 22, 2005 – September 2, 2005 CME X-Fund Index Futures contracts.

The Exchange certifies that the CME X-Funds product complies with the Act & regulations thereunder.

CME X-Fund 1 (X1)

Long Sep 05 30-Yr Bond Short Sep 05 Five Year Long Dec 05 Soybean Meal Short Dec 05 Corn

CME X-Fund 2 (X2)

Long Sep 05 Japanese Yen Short Sep 05 British Pound Long Sep 05 Ten Year Note Long Sep 05 Corn If you require any additional information regarding this action, please do not hesitate to contact Mr. Charles Piszczor at 312-930-4536 or via e-mail at cpiszczo@cme.com. We would be appreciative if you could reference our CME Submission #05-79 in any related correspondence.

Sincerely,

John W. Labuszewski, Managing Director

Research & Product Development